WHAT IS CLAIMED IS:

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A method of manufacturing a heat exchanger, comprising:
arranging tubes at a predetermined pitch on a set base;
inserting fins into spaces each defined between the tubes;
compressing the tubes and the fins in a direction of arrangement

compressing the tubes and the fins in a direction of arrangement thereof;

mounting hollow headers to longitudinal ends of the tubes, each header having slits engaged with a corresponding end of the tubes; and attaching covers to both ends of the headers, each cover closing holes which open at the corresponding end of the headers.

- 2. The method as claimed in claim 1, wherein the hollow headers mounting is carried out such that the headers are pressed against the header positioning member and clamped by a header clamping member.
- 3. The method as claimed in claim 2, wherein the header clamping member comprises a first portion holding an outer wall of the headers and a second portion holding an inner wall of the headers, the second portion being inserted into openings of the headers.

4. The method as claimed in claim 1, wherein the spaces are parallel to each other and extend along the length of the tubes.

5. A method of manufacturing an incorporated heat exchanger incorporating first and second heat exchangers, comprising:

arranging first tubes for the first heat exchanger at a predetermined pitch on a set base;

arranging second tubes for the second heat exchanger at the same predetermined pitch just above the first tubes with a predetermined distance therebetween, the second tubes being longer than the first tubes;

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inserting fins into first spaces each defined between the first tubes and second spaces each defined between the second tubes, the fins extending over the predetermined distance;

compressing the first and second tubes and the fins in a direction of arrangement thereof;

mounting first hollow headers to longitudinal ends of the first tubes, each header having slits engaged with a corresponding end of the first tubes;

mounting second hollow headers to longitudinal ends of the second tubes, each header having slits engaged with a corresponding end of the second tubes; and

attaching covers to both ends of the first and second headers, each cover closing holes which open at the corresponding end of the first and second headers.

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- 6. The method as claimed in claim 5, wherein the covers are integrally formed with each other.
- 7. The method as claimed in claim 5, wherein the hollow headers mounting is carried out such that the headers are pressed against the header positioning member and clamped by the header clamping member.
 - 8. The method as claimed in claim 5, wherein the header clamping member comprises a first portion holding an outer wall of the headers and a second portion holding an inner wall of the headers, the second portion being inserted into openings of the headers.
 - 9. The method as claimed in claim 5, wherein the first and second spaces are parallel to each other and extend along the length of the first and second tubes, wherein the first and second spaces are in alignment

with each other.